

Disclosure of Quantitative Information about Consolidated Net Stable Funding Ratio

Mizuho Financial Group
Fourth Quarter of Fiscal Year Ended Mar. 2022

(In million yen, %)

(in million yen, %)

Item		Current Quarter					Prior Quarter				
		Unweighted value by residual maturity				Weighted value	Unweighted value by residual maturity				Weighted value
		No maturity	< 6 months	6 months to < 1yr	≥ 1yr		No maturity	< 6 months	6 months to < 1yr	≥ 1yr	
Available stable funding (ASF) items (1)											
1	Capital; of which:	9,212,446	0	0	3,319,832	12,532,279	9,395,007	0	0	3,444,815	12,839,822
2	Common Equity Tier 1 capital, Additional Tier 1 capital and Tier 2 capital (excluding the proportion of Tier 2 instruments with residual maturity of less than one year) before the application of capital deductions	9,212,446	0	0	3,087,413	12,299,859	9,395,007	0	0	3,251,535	12,646,543
3	Other capital instruments that are not included in the above category	0	0	0	232,419	232,419	0	0	0	193,279	193,279
4	Funding from retail and small business customers; of which:	51,524,239	25,659	0	78,006	47,307,806	52,229,830	695	23,078	72,439	47,952,570
5	Stable deposits	16,697,819	0	0	0	15,862,928	17,037,749	0	0	0	16,185,862
6	Less stable deposits	34,826,420	25,659	0	78,006	31,444,878	35,192,080	695	23,078	72,439	31,766,708
7	Wholesale funding; of which:	65,468,661	63,009,676	4,311,912	7,730,387	46,686,602	56,827,129	65,973,459	3,768,263	7,503,811	43,975,378
8	Operational deposits	0	0	0	0	0	0	0	0	0	0
9	Other wholesale funding	65,468,661	63,009,676	4,311,912	7,730,387	46,686,602	56,827,129	65,973,459	3,768,263	7,503,811	43,975,378
10	Liabilities with matching interdependent assets	0	0	0	0	0	0	0	0	0	0
11	Other liabilities; of which:	7,124,953	2,943,308	0	96,091	137,934	4,600,149	3,020,124	0	134,021	133,500
12	Derivative liabilities				0					0	
13	All other liabilities and equity not included in the above categories	7,124,953	2,943,308	0	96,091	137,934	4,600,149	3,020,124	0	134,021	133,500
14	Total available stable funding					106,664,623					104,901,272
Required stable funding (RSF) items (2)											
15	HQLA					3,129,762					3,722,134
16	Deposits held at financial institutions for operational purposes	315,669	0	0	0	157,957	260,187	0	0	0	130,208
17	Loans, repo transactions-related assets, securities and other similar assets; of which:	5,770,683	32,574,168	8,210,552	62,057,840	70,574,015	5,578,114	40,175,923	7,031,134	59,796,930	68,933,170
18	Loans to- and repo transactions with- financial institutions (secured by level 1 HQLA)	150,147	6,228,546	96,412	98,944	147,389	96,009	13,146,475	73,928	0	37,045
19	Loans to- and repo transactions with- financial institutions (not included in item 18)	2,266,251	7,308,462	1,901,625	9,274,915	11,770,280	1,846,773	6,700,572	1,627,689	8,851,622	11,020,496
20	Loans and repo transactions-related assets (not included in item 18, 19 and 22); of which:	581,621	18,184,226	5,822,392	41,467,125	47,000,789	603,396	19,119,210	4,924,935	40,014,212	46,046,027
21	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	2,573	1,447,527	272,179	1,647,453	1,932,370	266	1,392,749	328,061	1,674,220	1,948,822
22	Residential mortgages; of which:	0	7,223	42,329	7,757,780	5,765,093	0	5,232	41,369	7,823,558	5,820,906
23	With a risk weight of less than or equal to 35% under the Standardised Approach for credit risk	0	1,694	2,769	4,268,983	2,777,071	0	1,801	2,511	4,253,917	2,767,202
24	Securities that are not in default and do not qualify as HQLA and other similar assets	2,772,662	845,708	347,792	3,459,074	5,890,462	3,031,934	1,204,432	363,210	3,107,537	6,008,693
25	Assets with matching interdependent liabilities	0	0	0	0	0	0	0	0	0	0
26	Other assets; of which:	8,027,280	3,580,126	122,745	5,961,978	12,574,582	7,742,586	2,086,014	133,552	4,978,363	11,608,324
27	Physical traded commodities, including gold	0				0	0				0
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs (including those that are not recorded on consolidated balance sheet)				1,327,243	1,128,157				1,252,796	1,064,876
29	Derivative assets				581,283	581,283				713,805	713,805
30	Derivative liabilities (before deduction of variation margin posted)				2,979,025	148,951				2,030,352	101,517
31	All other assets not included in the above categories	8,027,280	3,580,126	122,745	1,074,426	10,716,190	7,742,586	2,086,014	133,552	981,408	9,728,124
32	Off-balance sheet items				115,134,522	2,267,540				109,923,656	2,223,576
33	Total required stable funding					88,703,857					86,617,415
34	Consolidated net stable funding ratio (NSFR)					120.2%					121.1%